

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Jan-21	13-Jan-21	Change	14-Jan-21	(+/-)	13-Jan-21	(+/-)	12-Jan-21	(+/-)	11-Jan-21	(+/-)	08-Jan-21
S50F21	Jan 2021	971.50	979.90	-8.4 -0.86 %	291	-2.02 %	297	-2.30 %	304	-16.48 %	364	-8.31 %	397
S50G21	Feb 2021	968.70	977.40	-8.7 -0.89 %	158	-2.47 %	162	1.89 %	159	-1.24 %	161	1.26 %	159
S50H21	Mar 2021	968.70	976.80	-8.1 -0.83 %	291,302	1.53 %	286,924	-1.13 %	290,210	2.30 %	283,689	1.39 %	279,802
S50M21	Jun 2021	964.70	972.70	-8 -0.82 %	23,867	0.34 %	23,786	-0.39 %	23,879	-1.09 %	24,143	12.30 %	21,498
S50U21	Sep 2021	962.20	970.10	-7.9 -0.81 %	8,379	2.05 %	8,211	4.88 %	7,829	-0.01 %	7,830	-0.32 %	7,855
S50Z21	Dec 2021	961.80	969.70	-7.9 -0.81 %	2,254	5.47 %	2,137	2.49 %	2,085	5.62 %	1,974	19.56 %	1,651

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Jan-21	13-Jan-21	Change	14-Jan-21	(+/-)	13-Jan-21	(+/-)	12-Jan-21	(+/-)	11-Jan-21	(+/-)	08-Jan-21
SUPERH21	Mar 2021	28,249	1.08	1.08	0.00 0.00 %	201,704	-10.17 %	224,533	3.22 %	217,526	1.42 %	214,486	3.89 %	206,462
TMBH21	Mar 2021	22,776	1.18	1.19	-0.01 -0.84 %	76,088	0.62 %	75,616	25.02 %	60,485	2.17 %	59,201	3.11 %	57,417
ICHIH21	Mar 2021	15,244	11.53	10.38	1.15 11.08 %	12,567	247.35 %	3,618	1.15 %	3,577	-0.03 %	3,578	0.31 %	3,567
PTTH21	Mar 2021	9,691	44.01	44.62	-0.61 -1.37 %	6,950	18.10 %	5,885	2.08 %	5,765	40.61 %	4,100	-0.10 %	4,104
RSH21	Mar 2021	7,033	21.05	19.37	1.68 8.67 %	8,543	-33.87 %	12,918	-4.08 %	13,468	13.01 %	11,918	-3.24 %	12,317
JASH21	Mar 2021	5,674	3.23	3.22	0.01 0.31 %	23,612	-5.98 %	25,114	-7.64 %	27,190	-9.22 %	29,951	-0.05 %	29,966
SIRIH21	Mar 2021	5,567	0.87	0.87	0.00 0.00 %	37,190	2.95 %	36,125	-7.65 %	39,119	0.56 %	38,901	-4.68 %	40,813
BANPUH21	Mar 2021	5,552	9.91	10.31	-0.40 -3.88 %	12,879	-22.67 %	16,654	-14.48 %	19,473	22.80 %	15,857	10.90 %	14,299
GULFU21	Sep 2021	5,001	37.00	36.80	0.20 0.54 %	7,102	-37.16 %	11,301	-12.40 %	12,901	-6.52 %	13,801	-4.03 %	14,380
SUPERM21	Jun 2021	5,000	1.08	1.08	0.00 0.00 %	106,234	4.94 %	101,234	2.53 %	98,734	0.00 %	98,734	2.60 %	96,234

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*14-Jan-21	(+/-)	13-Jan-21	(+/-)	12-Jan-21	(+/-)	11-Jan-21	(+/-)	08-Jan-21	14-Jan-21	13-Jan-21	Change
BLANDH21	Mar 2021	2,707	220,231	-0.17 %	220,600	-0.39 %	221,459	0.00 %	221,459	-0.03 %	221,524	1.17	1.16	0.01 0.86 %
SUPERH21	Mar 2021	28,249	201,704	-10.17 %	224,533	3.22 %	217,526	1.42 %	214,486	3.89 %	206,462	1.08	1.08	0 0 %
SUPERM21	Jun 2021	5,000	106,234	4.94 %	101,234	2.53 %	98,734	0.00 %	98,734	2.60 %	96,234	1.08	1.08	0 0 %
TMBH21	Mar 2021	22,776	76,088	0.62 %	75,616	25.02 %	60,485	2.17 %	59,201	3.11 %	57,417	1.18	1.19	-0.01 -0.8 %
IRPCH21	Mar 2021	4,612	49,433	-4.25 %	51,626	-6.09 %	54,973	14.49 %	48,017	2.78 %	46,718	3.74	3.84	-0.1 -2.6 %
KTCH21	Mar 2021	580	46,917	0.24 %	46,807	-0.62 %	47,098	0.44 %	46,894	-0.51 %	47,134	77.59	77.75	-0.2 -0.2 %
RSM21	Jun 2021	300	41,013	-0.73 %	41,313	0.00 %	41,313	0.00 %	41,313	0.00 %	41,313	20.99	19.31	1.7 8.7 %
SIRIH21	Mar 2021	5,567	37,190	2.95 %	36,125	-7.65 %	39,119	0.56 %	38,901	-4.68 %	40,813	0.87	0.87	0 0 %
WHAH21	Mar 2021	4,254	35,521	-5.29 %	37,505	-2.68 %	38,538	4.04 %	37,041	2.59 %	36,105	3.12	3.15	-0.03 -1 %
BTSM21	Jun 2021	0	34,747	0.00 %	34,747	0.58 %	34,547	-0.85 %	34,844	0.29 %	34,744	9.69	9.68	0.01 0.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	11.50	1.30	12.75
TASCO	21.10	2.00	10.47
RS	21.30	2.00	10.36
TISCO	95.00	4.25	4.68
TKN	11.50	0.40	3.60
S	1.74	0.06	3.57
BJC	37.00	1.25	3.50
STEC	12.60	0.40	3.28
CPALL	59.50	1.75	3.03
CBG	123.00	3.50	2.93

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	630.00	-70.00	-10.00
EPG	7.80	-0.40	-4.88
BANPU	9.85	-0.45	-4.37
THCOM	9.15	-0.35	-3.68
GULF	35.75	-1.25	-3.38
BGRIM	53.50	-1.75	-3.17
BLA	24.70	-0.80	-3.14
IRPC	3.74	-0.12	-3.11
HANA	48.50	-1.50	-3.00
VNT	32.50	-1.00	-2.99
EA	65.00	-2.00	-2.99

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/01/2021	77,252	84,419	-7,167	37,309	35,205	2,104	105,182	100,119	5,063	219,743	326,251

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/01/2021	14,090	13,667	423	2,514	2,817	-303	11,820	11,940	-120	28,424	41,379

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/01/2021	0	0	0	374	2,922	-2,548	4,432	1,884	2,548	4,806	55,508